

# Derivatives High/Low Report

High/Low for 24/07/2008

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2008	\$ / R 2008/09/15			Currency Future	7.6430	7.7173	0.972	7.7200	7.6000	180,764
24/07/2008	\$ / R 2008/12/12			Currency Future	7.8116	7.8863	0.956	7.8600	7.8300	62,295
24/07/2008	\$ / R 2009/03/16			Currency Future	7.9880	8.0632	0.941	8.0000	7.9500	6,153
24/07/2008	£ / R 2008/09/15			Currency Future	15.2012	15.2454	0.291	15.3000	15.3000	2,317
24/07/2008	£ / R 2008/12/12			Currency Future	15.4350	15.4770	0.272	0.0000	0.0000	2,426
24/07/2008	£ / R 2009/03/16			Currency Future	15.6898	15.7304	0.259	15.7500	15.7500	4,303
24/07/2008	€ / R 2008/09/15			Currency Future	11.9622	12.0598	0.816	0.0000	0.0000	18,543
24/07/2008	€ / R 2008/12/12			Currency Future	12.1697	12.2661	0.792	0.0000	0.0000	11,715
24/07/2008	€ / R 2009/03/16			Currency Future	12.3927	12.4872	0.763	0.0000	0.0000	799
24/07/2008	ALBI 2008/08/07			Index Future	253.6770	256.2240	1.004	0.0000	0.0000	0
24/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	2.0000	100.000	0	0	0
24/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	113,230.0000	87,762.0000	(22.492)	0	0	0
24/07/2008	ALBI 2008/11/06			Index Future	261.2665	263.8895	1.004	0.0000	0.0000	594
24/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	13,450.0000	23,085.0000	71.636	0	0	0
24/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	50,785.0000	34,190.0000	(32.677)	0	0	0

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24/07/2008	ALBI	2009/02/05			Index Future	269.4550	271.9630	0.931	0.0000	0.0000	0
24/07/2008	CRD1	2008/08/07			Index Future	109.7980	110.5760	0.709	0.0000	0.0000	0
24/07/2008	CRD1	2008/11/06			Index Future	113.0830	113.8840	0.708	0.0000	0.0000	6
24/07/2008	CRD1	2009/02/05			Index Future	116.5880	117.4140	0.708	0.0000	0.0000	0
24/07/2008	GOVI	2008/08/07			jGovi	256.2870	258.7455	0.959	0.0000	0.0000	297
24/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
24/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	177,130.0000	152,545.0000	(13.880)	0	0	0
24/07/2008	GOVI	2008/11/06			jGovi	263.9545	266.4870	0.959	0.0000	0.0000	60
24/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	2,739.0000	5,626.0000	105.403	0	0	0
24/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	103,194.0000	80,756.0000	(21.744)	0	0	0
24/07/2008	GOVI	2009/02/05			jGovi	272.1360	274.7470	0.959	0.0000	0.0000	356
24/07/2008	ILBI	2008/08/07			Index Future	327.7860	327.7860	-	0.0000	0.0000	1
24/07/2008	ILBI	2008/11/06			Index Future	338.1560	338.1580	0.001	0.0000	0.0000	0
24/07/2008	ILBI	2009/02/05			Index Future	348.5470	348.4650	(0.024)	0.0000	0.0000	0
24/07/2008	J153	2010/08/31			jSwap	11.8180	11.6850	(1.125)	0.0000	0.0000	0
24/07/2008	J157	2015/09/15			jSwap	10.7460	10.5700	(1.638)	0.0000	0.0000	0
24/07/2008	J186	2026/12/21			jSwap	9.8930	9.6920	(2.032)	0.0000	0.0000	0
24/07/2008	J201	2014/12/22			jSwap	10.7770	10.6060	(1.587)	0.0000	0.0000	0
24/07/2008	J203	2017/09/15			jSwap	10.5740	10.3860	(1.778)	0.0000	0.0000	0

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24/07/2008	J204	2018/12/21			jSwap	10.3950	10.2030	(1.847)	0.0000	0.0000	0
24/07/2008	J207	2020/01/15			jSwap	10.2770	10.0850	(1.868)	0.0000	0.0000	0
24/07/2008	JBAR	2005/12/21			jBar	12.3000	12.2830	(0.138)	0.0000	0.0000	0
24/07/2008	JFRA	2008/08/07			jFra	12.3820	12.3520	(0.242)	0.0000	0.0000	0
24/07/2008	JFRA	2008/11/06			jFra	12.3380	12.2430	(0.770)	0.0000	0.0000	0
24/07/2008	JFRA	2008/11/06			jFra	0.0000	12.2430	100.000	0.0000	0.0000	0
24/07/2008	JFRA	2009/02/05			jFra	12.1890	12.0630	(1.034)	0.0000	0.0000	0
24/07/2008	JFRA	2009/02/05			jFra	0.0000	12.0630	100.000	0.0000	0.0000	0
24/07/2008	JFRA	2009/05/07			jFra	11.7540	11.6140	(1.191)	0.0000	0.0000	0
24/07/2008	JFRA	2009/05/07			jFra	0.0000	11.6140	100.000	0.0000	0.0000	0
24/07/2008	JFRA	2009/08/06			jFra	11.4120	11.2110	(1.761)	0.0000	0.0000	0
24/07/2008	JFRA	2009/11/05			jFra	11.1280	10.9120	(1.941)	0.0000	0.0000	0
24/07/2008	JN02	2008/08/07			jNote	11.6230	11.4670	(1.342)	0.0000	0.0000	0
24/07/2008	JN02	2008/11/06			jNote	11.3960	11.2160	(1.580)	0.0000	0.0000	0
24/07/2008	JN02	2009/02/05			jNote	11.1410	10.9460	(1.750)	0.0000	0.0000	0
24/07/2008	JN05	2008/08/07			jNote	10.7510	10.5820	(1.572)	0.0000	0.0000	0
24/07/2008	JN05	2008/11/07			jNote	10.4150	10.1980	(2.084)	0.0000	0.0000	0
24/07/2008	JN05	2009/02/05			jNote	10.4660	10.2890	(1.691)	0.0000	0.0000	0
24/07/2008	JN10	2008/08/07			jNote	10.2560	10.0630	(1.882)	0.0000	0.0000	0

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24/07/2008	JN10	2008/11/07			jNote	10.0090	9.7810	(2.278)	0.0000	0.0000	0
24/07/2008	JN10	2009/02/05			jNote	10.0420	9.8450	(1.962)	0.0000	0.0000	0
24/07/2008	JROD	2008/07/31			jRod	11.5440	11.5430	(0.009)	0.0000	0.0000	0
24/07/2008	JROD	2008/08/29			jRod	11.8010	11.7930	(0.068)	0.0000	0.0000	0
24/07/2008	JROD	2008/09/30			jRod	12.0920	12.0740	(0.149)	0.0000	0.0000	0
24/07/2008	JROD	2008/10/31			jRod	11.9530	11.9390	(0.117)	0.0000	0.0000	0
24/07/2008	JROD	2008/11/28			jRod	12.1880	12.1700	(0.148)	0.0000	0.0000	0
24/07/2008	JROD	2008/12/31			jRod	12.4090	12.3880	(0.169)	0.0000	0.0000	0
24/07/2008	OTH1	2008/08/07			Index Future	240.6070	243.6210	1.253	0.0000	0.0000	0
24/07/2008	OTH1	2008/11/06			Index Future	247.8060	250.9100	1.253	0.0000	0.0000	9
24/07/2008	OTH1	2009/02/05			Index Future	255.4870	258.6870	1.253	0.0000	0.0000	0
24/07/2008	R153	2008/08/07			Bond Future	10.7670	10.6150	(1.412)	0.0000	0.0000	15,298
24/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	4,299.0000	4,018.0000	(6.536)	0	0	0
24/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,788.0000	4,507.0000	(5.869)	0	0	0
24/07/2008	R153	2008/11/06			Bond Future	10.5460	10.3720	(1.650)	0.0000	0.0000	0
24/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	89.0000	123.0000	38.202	0	0	0
24/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,254.0000	2,001.0000	(11.224)	0	0	0
24/07/2008	R153	2009/02/05			Bond Future	10.2270	10.0210	(2.014)	0.0000	0.0000	0
24/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,452.0000	1,593.0000	9.711	0	0	0
24/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,779.0000	1,624.0000	(8.713)	0	0	0

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24/07/2008	R157	2008/08/07			Bond Future	9.8800	9.6790	(2.034)	9.7400	9.7400	6,202
24/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	2,144.0000	3,200.0000	49.254	0	0	0
24/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	12.0000	54.0000	350.000	0	0	0
24/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	3,614.0000	2,522.0000	(30.216)	0	0	500
24/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	6,564.0000	5,431.0000	(17.261)	0	0	0
24/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	95.0000	17.0000	(82.105)	0	0	1,000
24/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
24/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	2,244.0000	1,302.0000	(41.979)	0	0	200
24/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	117,218.0000	118,352.0000	0.967	0	0	0
24/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	89.0000	280.0000	214.607	0	0	0
24/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	5,072.0000	3,943.0000	(22.259)	0	0	0
24/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	8,081.0000	6,948.0000	(14.021)	0	0	0
24/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	9,623.0000	8,489.0000	(11.784)	0	0	0
24/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	11,189.0000	10,055.0000	(10.135)	0	0	0
24/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
24/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1.0000	5.0000	400.000	0	0	0
24/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
24/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	1,114.0000	485.0000	(56.463)	0	0	0
24/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	382.0000	887.0000	132.199	0	0	0
24/07/2008	R157	2008/11/06			Bond Future	9.7980	9.5870	(2.154)	0.0000	0.0000	2,550
24/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	2,854.0000	3,815.0000	33.672	0	0	0
24/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	412.0000	210.0000	(49.029)	0	0	1,000
24/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	49.0000	112.0000	128.571	0	0	700
24/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	5,978.0000	4,878.0000	(18.401)	0	0	0
24/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	640.0000	1,074.0000	67.813	0	0	700
24/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	2,287.0000	1,558.0000	(31.876)	0	0	1,000
24/07/2008	R157	2009/02/05			Bond Future	9.6930	9.4700	(2.301)	0.0000	0.0000	5,000
24/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	875.0000	1,297.0000	48.229	0	0	0
24/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	3,276.0000	2,497.0000	(23.779)	0	0	0
24/07/2008	R186	2008/08/07			Bond Future	9.6180	9.4080	(2.183)	0.0000	0.0000	2,604

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24/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	19,167.0000	17,241.0000	(10.049)	0	0	0
24/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2008	R186	2008/11/06			Bond Future	9.5340	9.3190	(2.255)	0.0000	0.0000	2,500
24/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	10,065.0000	8,088.0000	(19.642)	0	0	0
24/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	1.0000	5.0000	400.000	0	0	0
24/07/2008	R186	2009/02/05			Bond Future	9.4440	9.2230	(2.340)	0.0000	0.0000	2,500
24/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	2,685.0000	1,519.0000	(43.426)	0	0	0
24/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	889.0000	1,773.0000	99.438	0	0	0
24/07/2008	R196	2008/08/07			Bond Future	12.1580	12.0790	(0.650)	0.0000	0.0000	0
24/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,801.0000	1,759.0000	(2.332)	0	0	0
24/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	20.0000	18.0000	(10.000)	0	0	0
24/07/2008	R196	2008/11/06			Bond Future	11.8400	11.7230	(0.988)	0.0000	0.0000	0
24/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	699.0000	707.0000	1.144	0	0	0
24/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,611.0000	1,585.0000	(1.614)	0	0	0
24/07/2008	R196	2009/02/05			Bond Future	11.3460	11.2020	(1.269)	0.0000	0.0000	0
24/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,515.0000	1,515.0000	-	0	0	0
24/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,546.0000	1,538.0000	(0.517)	0	0	0
24/07/2008	R201	2008/08/07			Bond Future	9.9960	9.7850	(2.111)	0.0000	0.0000	0
24/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	9,446.0000	8,500.0000	(10.015)	0	0	0
24/07/2008	R201	2008/11/06			Bond Future	9.8750	9.6540	(2.238)	0.0000	0.0000	1,000
24/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	5,105.0000	4,180.0000	(18.119)	0	0	0
24/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	33.0000	78.0000	136.364	0	0	0
24/07/2008	R201	2009/02/05			Bond Future	9.7370	9.5040	(2.393)	0.0000	0.0000	0
24/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	621.0000	953.0000	53.462	0	0	0
24/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	2,728.0000	2,059.0000	(24.523)	0	0	0
24/07/2008	R203	2008/08/07			Bond Future	9.8650	9.6450	(2.230)	0.0000	0.0000	0

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24/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	12,773.0000	11,544.0000	(9.622)	0	0	0
24/07/2008	R203	2008/11/06			Bond Future	9.7610	9.5320	(2.346)	0.0000	0.0000	0
24/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	7,287.0000	6,025.0000	(17.319)	0	0	0
24/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	2.0000	9.0000	350.000	0	0	0
24/07/2008	R203	2009/02/05			Bond Future	9.6450	9.4070	(2.468)	0.0000	0.0000	0
24/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	581.0000	1,023.0000	76.076	0	0	0
24/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	2,767.0000	1,900.0000	(31.334)	0	0	0
24/07/2008	R204	2008/08/07			Bond Future	9.8470	9.6260	(2.244)	0.0000	0.0000	3,188
24/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	13,589.0000	12,275.0000	(9.670)	0	0	0
24/07/2008	R204	2008/11/06			Bond Future	9.7490	9.5210	(2.339)	0.0000	0.0000	0
24/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	7,743.0000	6,397.0000	(17.383)	0	0	0
24/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1.0000	6.0000	500.000	0	0	0
24/07/2008	R204	2009/02/05			Bond Future	9.6400	9.4040	(2.448)	0.0000	0.0000	0
24/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	494.0000	942.0000	90.688	0	0	0
24/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	2,811.0000	1,866.0000	(33.618)	0	0	0
24/07/2008	R206	2008/08/07			Bond Future	10.0510	9.8400	(2.099)	0.0000	0.0000	0
24/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	8,306.0000	7,493.0000	(9.788)	0	0	0
24/07/2008	R206	2008/11/06			Bond Future	9.9050	9.6820	(2.251)	0.0000	0.0000	610
24/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
24/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	7,480.0000	6,645.0000	(11.163)	0	0	0
24/07/2008	R206	2009/02/05			Bond Future	9.7340	9.4980	(2.424)	0.0000	0.0000	0
24/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	651.0000	953.0000	46.390	0	0	0
24/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	2,432.0000	1,871.0000	(23.067)	0	0	0
24/07/2008	R207	2008/08/07			Bond Future	9.8480	9.6270	(2.244)	0.0000	0.0000	0

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24/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	12,037.0000	10,710.0000	(11.024)	0	0	0
24/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2008	R207	2008/11/06			Bond Future	9.7560	9.5290	(2.327)	0.0000	0.0000	0
24/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	7,926.0000	6,565.0000	(17.171)	0	0	0
24/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
24/07/2008	R207	2009/02/05			Bond Future	9.6540	9.4200	(2.424)	0.0000	0.0000	0
24/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	2,837.0000	1,850.0000	(34.790)	0	0	0
24/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	395.0000	811.0000	105.316	0	0	0
24/07/2008	R209	2008/08/07			Bond Future	9.3700	9.1500	(2.348)	0.0000	0.0000	6,986
24/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	13,661.0000	12,034.0000	(11.910)	0	0	0
24/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2008	R209	2008/11/06			Bond Future	9.2970	9.0730	(2.409)	0.0000	0.0000	260
24/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	13,113.0000	11,434.0000	(12.804)	0	0	0
24/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2008	R209	2009/02/05			Bond Future	9.2200	8.9920	(2.473)	0.0000	0.0000	0
24/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	444.0000	1,121.0000	152.477	0	0	0
24/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	2,113.0000	1,059.0000	(49.882)	0	0	0
24/07/2008	TRT1	2008/08/07			Index Future	252.8870	255.3280	0.965	0.0000	0.0000	0
24/07/2008	TRT1	2008/11/06			Index Future	260.4520	262.9670	0.966	0.0000	0.0000	300
24/07/2008	TRT1	2009/02/05			Index Future	268.5260	271.1180	0.965	0.0000	0.0000	0
24/07/2008	ZAAD	2008/09/15			Currency Future	7.3072	7.3562	0.671	7.2700	7.2700	3,756
24/07/2008	ZAAD	2008/12/12			Currency Future	7.3835	7.4319	0.656	0.0000	0.0000	3,365
24/07/2008	ZAAD	2009/03/16			Currency Future	7.4700	7.5165	0.622	0.0000	0.0000	10



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
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<b>Grand Total:</b>										<b>354,067</b>
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